JOSÉ LUIS MONTIEL OLEA
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CONTACT INFORMATION

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ACADEMIC POSITIONS

Visiting Assistant Professor, Princeton University (Economics)	Jan. 2020-July 2020
Assistant Professor, Columbia University (Economics)	Since July 2016
Assistant Professor, New York University (Economics)	Aug. 2013-June 2016

EDUCATION:

Ph.D. in Economics, Harvard University Thesis: "*Essays on Econometrics and Decision Theory*"	Sept. 2008-May 2013
B.A., Economics; M.A., Economic Theory, ITAM (México)	Aug. 2001-May 2006

RESEARCH INTERESTS:

Econometrics, Machine Learning.

PROFESSIONAL AFFILIATIONS:

The Data Science Institute at Columbia University	Since August 2018
The Federal Reserve Bank of Philadelphia, Visiting Scholar	Since July 2019
National Research Council (Mexico), Level I	Since January 2020
Associate Editor, Review of Economic and Statistics	Since February 2020

<u>PAPERS:</u>

1. "A Robust Test for Weak Instruments",
   (Joint with Carolin Pflueger)
   Journal of Business & Economic Statistics
   Vol. 31, No. 3, July 2013, 358 – 369.

2. "Axiomatization and Measurement of Quasi-hyperbolic Discounting",
   (Joint with Tomasz Strzalecki)
   Quarterly Journal of Economics
   Vol. 129, Issue 3, August 2014, 1449-1499.

3. "Delta-Method Inference for a class of Set-Identified SVARs",
   (Joint with Bulat Gafarov and Matthias Meier)
   Journal of Econometrics
   Volume 203, Issue 2, April 2018, pp. 316-327.

4. "Marginal Tax Rates and Income: New Time Series Evidence",
   (Joint with Karel Mertens)
   Quarterly Journal of Economics.
   Volume 133, Issue 4, November 2018, pp. 1803-1884.

5. "Simultaneous Confidence Bands: Theory, Implementation, and an Application to SVARs",
   (Joint with Mikkel Plagborg-Møller)
   Journal of Applied Econometrics
   Volume 34, Issue 1, January 2019, pp. 1-17.

6. "Empirical Bayes Estimation of Treatment Effects with Many A/B Tests: An Overview",
   (Joint with Eduardo M. Azevedo, Alex Deng, Justin Rao, and E. Glen Weyl)
   AEA Papers & Proceedings
   Volume 109, May 2019, pp. 43-47.

7. "Admissible, Similar Tests: A characterization",
   Econometric Theory
   Volume 36, Issue 2, April 2020, pp. 347-366.

8. Posterior Distribution of Nondifferentiable Functions",
   (Joint with Toru Kitagawa, Jonathan Payne, and Amilcar Velez Salamanca)
   Journal of Econometrics
   Volume 217, Issue 1, July 2020, pp. 161-175.

9. “A/B Testing with Fat Tails”,
(Joint with Eduardo Azevedo, Alex Den, Justin Rao, and E. Glen E. Weyl)
Journal of Political Economy
Accepted: March 2020.

10. “(Machine) Learning Parameter Regions”,
(Joint with James Nesbit)
Journal of Econometrics
Accepted: June 2020.

11. “Inference in Structural VARs with External Instruments”,
(Joint with James H. Stock and Mark Watson)
Journal of Econometrics
Accepted: May 2020.

12. “Projection Inference for Set-Identified SVARs”,
(Joint with Bulat Gafarov and Matthias Meier)
Latest Version: June 2016.

13. “Competing Models”,
(Joint with Pietro Ortoleva, Mallesh Pai, and Andrea Prat)
Latest Version: June 2020 (submitted)

14. “A Robust Machine Learning Algorithm for Text Analysis”,
(Joint with James Nesbit and Barry Shikun Ke)
New Version Coming Soon

15. “Local Projection Inference is Simpler and More Robust Than you Think”
(Joint with Mikkel Plagborg-Møller)
Latest Version: July 2020 (submitted)

WORK IN PROGRESS:

16. “Empirical Bayes Counterfactuals for Police Homicides”
(Joint with Dan O’Flaherty, Rajiv Sethi, Wenda Ma, Yun Li, Olivia Reimann, and Fu Jin)

17. “Machine Learning’s Dropout Training is Distributionally Robust Optimal”
(Joint with José Blanchet, Yang Kang, Viet Ahn Nguyen, and Xuhui Zhang)

PROFESSIONAL ACTIVITIES:

Referee Activities: American Economic Review, Econometrica, Econometric Theory, Games and Economic Behavior, Journal of the American Statistical Association, Journal of

Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Econometric Methods, Journal of Monetary Economics, Journal of Political Economy, Journal of Public Economics, Mathematical Social Sciences, Operations Research, Oxford Bulleting of Economics and Statistics, PNAS, Quantitative Economics, Quarterly Journal of Economics, Review of Economics and Statistics, Review of Economic Studies.

Seminars and Presentations:

2020: Princeton (February), Emory (February); Federal Reserve Bank of Atlanta (February), University of South California (August), SMU SOE/NUS (scheduled, October), UC Davis (scheduled, October), Duke (scheduled, October).

2019: AEA Meetings (January); Goldman Sachs Global Investment Research (March); NSF Seminar on Bayesian Inference in Econometrics and Statistics (May); Federal Reserve Bank of Philadelphia (July), CEME Conference/UCLA (September), Northwestern University (November), Yale University (November).

2018: Conference on Optimization and Machine Learning in Economics-University College London (March); City University of New York (May); Federal Reserve Bank of Dallas (May); Federal Reserve Bank of Philadelphia (May); University of Texas at Austin (May), ITAM (August); Microsoft Research Lab-New England (December).

2017: University of California at Los Angeles (May), University of Chicago (May), University of Michigan (November), Federal Reserve Bank of Philadelphia (December).

2016: Federal Reserve Bank of Cleveland (May), CEME Conference/Duke (September), Workshop on New Approaches to Identification of Macroeconomic Models/Oxford (September), Universitat Pompeu Fabra (September), Tilburg University (November), Erasmus University Rotterdam (December), University of Amsterdam (December).

2015: University College London (March); London School of Economics (March); Ohio State University (April); University of California at San Diego (June); CEME Conference/Cornell (September); Boston University (September); Interactions Conference/Chicago (September); Columbia University (October); University of Michigan (October); University of Pennsylvania (December).

2014: Princeton University (February); Stern Macroeconomics Lunch Seminar (September); Harvard Econometrics Lunch (September); NSF-Times Series Conference (September); University of Wisconsin (October); ITAM (October); Vanderbilt University (November); Brown University (November); Rutgers University (November); Cornell University (December), University of Michigan (December).

2013: University of Michigan (January); Duke University (January); UC Davis (January); Brown (January); NYU (January, March, September); Chicago Booth (February); Toulouse

School of Economics (February); Imperial College London-Business School (February); Cowles Conference-Yale (June); PSU (September); Columbia (October); Latin American Meeting of the Econometric Society (October); University of Chicago (October); Northwestern University (October).

COURSES TAUGHT:

Analytical Statistics (College of Arts and Sciences, NYU; Spring 2014); *Topics in Econometrics* (College of Arts and Sciences, NYU; Spring 2015); *Introduction to Econometrics* (College of Arts and Sciences, NYU; Spring 2016); *Econometrics I* (Ph.D. Economics, NYU: Fall 2013, Fall 2015, Fall 2016; Columbia: Fall 2018, Fall 2019); *Econometrics of Times Series* (Columbia College; Spring 2017, Spring 2018, Spring 2019); *Topics in Econometrics I: Econometrics and Machine Learning* (Ph.D. Economics, Columbia: Spring 2017, Spring 2018, Spring 2019; Princeton: Spring 2020).

UNIVERSITY SERVICE:

Graduate Admission Committee (Ph.D. Economics, NYU; Spring 2014, Spring 2015);
Graduate Admission Committee (Ph.D. Economics, Columbia; Spring 2017);
Junior Recruiting Committee (Department of Economics, NYU; Spring 2016).